

y, then the variances of the parameter estimates are minimum. Only for this choice of weights are the diagonal elements of  $(A^TWA)^{-1}$  unbiased estimates of the variances of the parameter estimates. A nonlinear model like the structure factor formula may be replaced by a linear approximation. The estimates are then unbiased only to the extent that the linear approximation is valid, but biases can be reduced to arbitrarily small values by sufficiently precise observations. The "observations" may be raw data (as in the Rietveld method), net integrated intensities, or simple functions of the net integrated intensities, provided that the condition  $\langle Y_i \rangle = M_i(x)$  is maintained. If the function is nonlinear, such as the extraction of a square root, some care must be taken to ensure this condition, but that care can be rewarded by improved precision in the parameter estimates.

If the model is correct, the properly weighted sum of squared residuals should equal  $n - p$ , where  $n$  is the number of observations and  $p$  is the number of parameters. Values larger than this are indicators of lack of fit. The common practice of assuming that these values are due to an incorrect scaling of weights that have the correct relative values is questionable, and inferences drawn from it should be viewed with caution. The positive square root of an estimated variance is an estimated standard deviation, or e. s. d. It is an indicator only of precision, which sets a lower limit to the uncertainty in the correspondence between estimated parameters and nature's values when the model is exactly correct. Statistical analysis can tell whether the model plausibly explains the observations. It cannot rule out the existence of systematic effects that bias the parameter estimates without contributing to lack of fit, nor can it rule out the existence of an entirely different model that would explain the observations as well or better. It therefore tells nothing about the actual accuracy of a measurement.

17.X-10  
THE EFFECTS OF WEIGHTING SCHEMES ON ESTIMATED STANDARD DEVIATIONS AND ON ACCURACY.

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Weights used in crystallographic least squares should be the reciprocals of the variances of the observations, but in a real experiment the variances of the observations are not known, other than their contribution from the Poisson counting statistics. Other errors which do not contribute to the difference between the estimate and the best value of a quantity used to describe a model (ie, they are not systematic errors) should also be used to determine the variances and the least-squares weights. How this should be done will depend on one's knowledge of the nature of other errors, and on the goals of the experiment. This is done by; (i) adding a contribution to the variance derived from the extent to which the sample variance of the intensities of the standard reflections exceeds the experimental variance (ii) replacing the experimentally determined variance with the sample variance obtained from the consistency of observations which should be identical according to the model, or adding to the experimentally determined variance a quantity such that the average modified experimental variance and sample variances are equal, or (iii) adding quantities to the variance such that the average value of  $\Delta/\sigma$  approaches  $(n-m)/m$  (where  $\Delta = ||F_o|| - |F||$  or  $|I_o - I|$ ,  $\sigma^2$  is the relevant variance,  $n$  is the number of observations and  $m$  is the number of least-square variables) for any groups of observations which may be averaged. All of these procedures may

introduce systematic error into the weighting scheme. They normally lead to enhanced precision. However, if the values of the parameters which are to be estimated by the experiment are influenced by any of the systematic errors which are present, then the incorporation of systematic error into the least-squares weights is a "feed-back" process which may enhance or diminish the influence of systematic error. Furthermore, the enhanced precision obtained with modified weights may not imply enhanced accuracy. In order to determine the effects of weight modification on the parameters of interest in routine structure determinations, we assume that an independent measure of the accuracy of the estimates of parameters from a refinement is their consistency; ie, more accurate refinements will lead to smaller sample variances among molecular parameters that are assumed to be exactly equal. This includes (I) chemically equivalent bonds which are not constrained to be equivalent by symmetry, (II) bonds in molecules in structures with more than one molecule per asymmetric unit, (III) multiple determinations of the same crystal structure. Consistency so determined has been used to investigate such questions as (a) the nature of the feedback from the contribution of systematic errors to the weights on accuracy, (b) the relation between accuracy and precision for various weighting schemes, (c) the effects of including weak reflections, (d) the merits of refinement on  $|F|$  or  $I$ , etc.

17.X-11 THE BAYESIAN VIEWPOINT OF STATISTICAL PROCEDURES IN CRYSTALLOGRAPHY. by H. D. Flack, Laboratoire de Cristallographie, University of Geneva, 24 quai Ernest Ansermet, CH-1211 Genève 4, Switzerland.

From a Bayesian viewpoint, probability is subjective. A probability density function provides a measure of the crystallographer's degree of belief in the value of a random variable, a hypothesis, the estimate of physical parameters or a physical model used to interpret experimental results. Objectivity is regarded as being illusory - experimental observations are always interpreted through a model and one always has some prior idea of the numerical values entering into the model. Consider examples such as: weighting schemes to take account of systematic errors in the data or model, multiplication of e.s.d.'s by the goodness of fit value, averaging of symmetry-equivalent reflections, use of restraints (soft constraints, pseudo-observations), robust-resistant refinement. Such procedures are without any theoretical foundation in Statistics when viewed with the classical, Frequentist, notion of probability. On the other hand the Bayesian viewpoint does provide a clear framework within which to elaborate and criticize the above-mentioned procedures.

The Bayesian Three-Stage Model is a particularly fruitful